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VIA ELECTRONIC FILING

The Honorable Jocelyn G. Boyd
Chief Clerk and Executive Director
Public Service Commission of South Carolina
101 Executive Center Drive, Suite 100
Columbia, SC 29210

**Re: Joint Petition of Duke Energy Carolinas, LLC and Duke Energy Progress, LLC for an Accounting Order to Defer the Impact of Interest Rate Management Accounts
Docket Number: 2015-95-E**

**Duke Energy Carolinas, LLC's and Duke Energy Progress, LLC's
2021 Annual Deferred Accounts Report**

Dear Ms. Boyd:

In Order No. 2015-222, issued April 24, 2015, the Commission approved the deferral of the "market-to-market" impact of Interest Rate Management Agreements under ASC 980 and directed Duke Energy Carolinas, LLC ("DEC") and Duke Energy Progress, LLC ("DEP") to file with the Commission, and send to the Office of Regulatory Staff, yearly reports on the status of the deferred accounts. In compliance with the terms of the Order, DEC and DEP submit the attached Annual Filing on Status of Deferred Accounts related to Interest Management Agreements report.

Sincerely,

Camal O. Robinson

Enclosures

cc: Dawn Hipp, Office of Regulatory Staff
Andrew Bateman, Esq., Office of Regulatory Staff
Michael Seaman-Huynh, Office of Regulatory Staff

Duke Energy Carolinas (DEC) and Duke Energy Progress (DEP)**DOCKET NO. 2015-95-E****Annual Filing on Status of Deferred Accounts related to Interest Rate Management Agreements
For Calendar Year 2021**

DEC	Beginning Balance	Ending Balance
Deferred Account Number	As of 1/1/2021	As of 12/31/2021
0174300 - Swap Int Recvbl Cur Reg Asset	4,353,783	8,633,432
0182410 - Interest Rate Swap Reg Asset	156,977,973	149,462,074
0254002 - Interest Rate Swap Reg Liability	(19,192,240)	(54,623,250)
Total	142,139,516	103,472,256

DEP	Beginning Balance	Ending Balance
Deferred Account Number	As of 1/1/2021	As of 12/31/2021
0174300 - Swap Int Recvbl Cur Reg Asset	9,122,276	(0)
0182410 - Interest Rate Swap Reg Asset	897,610	-
0254002 - Interest Rate Swap Reg Liability	(897,610)	(34,389,750)
0254980 - Open Int Rate Swap Cur Rg Liab	(26,304,268)	(2,364,975)
Total	(17,181,992)	(36,754,725)